

Functional limit theorems for Levy processes and their almost-sure versions

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Abstract

In this paper, we prove a criterion of convergence in distribution in the Skorokhod space. We apply this criterion to some special Levy processes and obtain almost-sure versions of limit theorems for these processes. © 2007 Springer Science+Business Media, Inc.

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Keywords

α -stable random process, Almost-sure limit theorem, Functional limit theorem, Levy random process